

# Supplemental Tables

$\alpha$	$5 \times 10^{-2}$	$1 \times 10^{-2}$	$1 \times 10^{-4}$	$1 \times 10^{-6}$	$5 \times 10^{-7}$	$5 \times 10^{-8}$
SUM	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$9.9 \times 10^{-7}$	$4.9 \times 10^{-7}$	$5.4 \times 10^{-8}$
SSU	$4.6 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.9 \times 10^{-4}$	$4.2 \times 10^{-6}$	$2.4 \times 10^{-6}$	$4.1 \times 10^{-7}$
Chi-squared	$3.6 \times 10^{-2}$	$6.7 \times 10^{-3}$	$5.8 \times 10^{-5}$	$5.4 \times 10^{-7}$	$2.6 \times 10^{-7}$	$2.4 \times 10^{-8}$
Hom	$5.4 \times 10^{-2}$	$1.1 \times 10^{-2}$	$1.3 \times 10^{-4}$	$1.5 \times 10^{-6}$	$7.6 \times 10^{-7}$	$7.4 \times 10^{-8}$
MAT(1)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$1.0 \times 10^{-6}$	$5.3 \times 10^{-7}$	$6.0 \times 10^{-8}$
MAT(10)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$1.0 \times 10^{-6}$	$5.1 \times 10^{-7}$	$5.2 \times 10^{-8}$
MAT(30)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$9.8 \times 10^{-7}$	$4.7 \times 10^{-7}$	$5.5 \times 10^{-8}$
MAT(50)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$9.7 \times 10^{-7}$	$4.9 \times 10^{-7}$	$4.1 \times 10^{-8}$
aMAT	$4.7 \times 10^{-2}$	$9.4 \times 10^{-3}$	$9.9 \times 10^{-5}$	$1.2 \times 10^{-6}$	$6.2 \times 10^{-7}$	$6.7 \times 10^{-8}$

Table S1: Type I error rates of different methods with the Volume trait correlation matrix. We simulated one billion ( $1 \times 10^9$ ) replications under the null and estimated Type I error rates as the proportions of  $p$ -values less than significance level  $\alpha$ .

$\alpha$	0.05	0.01	$1 \times 10^{-4}$	$1 \times 10^{-6}$	$5 \times 10^{-7}$	$5 \times 10^{-8}$
SUM	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$1.0 \times 10^{-6}$	$4.7 \times 10^{-7}$	$4.2 \times 10^{-8}$
SSU	$4.6 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.9 \times 10^{-4}$	$4.2 \times 10^{-6}$	$2.3 \times 10^{-6}$	$3.7 \times 10^{-7}$
Chi-squared	$4.3 \times 10^{-2}$	$1.1 \times 10^{-2}$	$2.2 \times 10^{-3}$	$1.4 \times 10^{-3}$	$1.3 \times 10^{-3}$	$1.1 \times 10^{-3}$
Hom	$7.8 \times 10^{-2}$	$2.8 \times 10^{-2}$	$7.8 \times 10^{-3}$	$5.0 \times 10^{-3}$	$4.7 \times 10^{-3}$	$4.1 \times 10^{-3}$
MAT(1)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$9.7 \times 10^{-7}$	$5.2 \times 10^{-7}$	$6.4 \times 10^{-8}$
MAT(10)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$9.1 \times 10^{-7}$	$4.0 \times 10^{-7}$	$5.4 \times 10^{-8}$
MAT(30)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$9.8 \times 10^{-7}$	$4.8 \times 10^{-7}$	$3.5 \times 10^{-8}$
MAT(50)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$9.7 \times 10^{-7}$	$4.9 \times 10^{-7}$	$4.2 \times 10^{-8}$
aMAT	$4.7 \times 10^{-2}$	$9.4 \times 10^{-3}$	$1.0 \times 10^{-4}$	$1.2 \times 10^{-6}$	$6.1 \times 10^{-7}$	$5.2 \times 10^{-8}$

Table S2: Type I error rates for different methods with the estimated Volume trait correlation matrix  $\hat{\mathbf{R}}(10^{-5})$ . We simulated 50 million ( $5 \times 10^8$ ) replications with true Volume trait correlation matrix  $\mathbf{R}$  under the null and constructed test statistics with  $\hat{\mathbf{R}}(10^{-5})$ . Type I error rates were estimated as the proportions of  $p$ -values less than significance level  $\alpha$ .

$\alpha$	0.05	0.01	$1 \times 10^{-4}$	$1 \times 10^{-6}$	$5 \times 10^{-7}$	$5 \times 10^{-8}$
SUM	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$1.0 \times 10^{-6}$	$4.7 \times 10^{-7}$	$5.8 \times 10^{-8}$
SSU	$4.6 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.9 \times 10^{-4}$	$4.3 \times 10^{-6}$	$2.5 \times 10^{-6}$	$3.8 \times 10^{-7}$
Chi-squared	$6.0 \times 10^{-2}$	$2.2 \times 10^{-2}$	$6.1 \times 10^{-3}$	$3.7 \times 10^{-3}$	$3.5 \times 10^{-3}$	$2.9 \times 10^{-3}$
Hom	$1.3 \times 10^{-1}$	$7.0 \times 10^{-2}$	$3.2 \times 10^{-2}$	$2.2 \times 10^{-2}$	$2.1 \times 10^{-2}$	$1.8 \times 10^{-2}$
MAT(1)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$9.8 \times 10^{-7}$	$5.0 \times 10^{-7}$	$4.0 \times 10^{-8}$
MAT(10)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$9.7 \times 10^{-7}$	$4.8 \times 10^{-7}$	$5.0 \times 10^{-8}$
MAT(30)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$1.1 \times 10^{-6}$	$5.6 \times 10^{-7}$	$6.6 \times 10^{-8}$
MAT(50)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$9.9 \times 10^{-5}$	$9.9 \times 10^{-7}$	$5.0 \times 10^{-7}$	$5.6 \times 10^{-8}$
aMAT	$4.7 \times 10^{-2}$	$9.4 \times 10^{-3}$	$1.0 \times 10^{-4}$	$1.2 \times 10^{-6}$	$6.3 \times 10^{-7}$	$6.4 \times 10^{-8}$

Table S3: Type I error rates for different methods with the estimated Volume trait correlation matrix  $\hat{\mathbf{R}}(5 \times 10^{-5})$ . We simulated 50 million ( $5 \times 10^8$ ) replications with true Volume trait correlation matrix  $\mathbf{R}$  under the null and constructed test statistics with  $\hat{\mathbf{R}}(5 \times 10^{-5})$ . Type I error rates were estimated as the proportions of  $p$ -values less than significance level  $\alpha$ .

$\alpha$	0.05	0.01	$1 \times 10^{-4}$	$1 \times 10^{-6}$	$5 \times 10^{-7}$	$5 \times 10^{-8}$
SUM	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$1.0 \times 10^{-6}$	$5.3 \times 10^{-7}$	$5.6 \times 10^{-8}$
SSU	$4.6 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.7 \times 10^{-4}$	$3.5 \times 10^{-6}$	$2.0 \times 10^{-6}$	$3.0 \times 10^{-7}$
Chi-squared	$4.7 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.8 \times 10^{-4}$	$7.3 \times 10^{-6}$	$5.1 \times 10^{-6}$	$1.9 \times 10^{-6}$
Hom	$5.7 \times 10^{-1}$	$4.5 \times 10^{-1}$	$2.5 \times 10^{-1}$	$1.5 \times 10^{-1}$	$1.4 \times 10^{-1}$	$1.1 \times 10^{-1}$
MAT(1)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$9.9 \times 10^{-7}$	$5.0 \times 10^{-7}$	$3.7 \times 10^{-8}$
MAT(10)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$9.2 \times 10^{-7}$	$4.7 \times 10^{-7}$	$5.3 \times 10^{-8}$
MAT(30)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$1.0 \times 10^{-6}$	$4.9 \times 10^{-7}$	$4.5 \times 10^{-8}$
MAT(50)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$1.0 \times 10^{-6}$	$5.3 \times 10^{-7}$	$6.0 \times 10^{-8}$
aMAT	$4.7 \times 10^{-2}$	$9.4 \times 10^{-3}$	$9.8 \times 10^{-5}$	$1.1 \times 10^{-6}$	$5.4 \times 10^{-7}$	$5.6 \times 10^{-8}$

Table S4: Type I error rates for different methods with the estimated Freesurf trait correlation matrix  $\hat{\mathbf{R}}(10^{-5})$ . We simulated 50 million ( $5 \times 10^8$ ) replications with true Volume trait correlation matrix  $\mathbf{R}$  under the null and constructed test statistics with  $\hat{\mathbf{R}}(10^{-5})$ . Type I error rates were estimated as the proportions of  $p$ -values less than significance level  $\alpha$ .

$\alpha$	0.05	0.01	$1 \times 10^{-4}$	$1 \times 10^{-6}$	$5 \times 10^{-7}$	$5 \times 10^{-8}$
SUM	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$1.1 \times 10^{-6}$	$5.2 \times 10^{-7}$	$5.8 \times 10^{-8}$
SSU	$4.6 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.7 \times 10^{-4}$	$3.6 \times 10^{-6}$	$2.1 \times 10^{-6}$	$2.9 \times 10^{-7}$
Chi-squared	$6.0 \times 10^{-2}$	$1.9 \times 10^{-2}$	$3.1 \times 10^{-3}$	$1.6 \times 10^{-3}$	$1.5 \times 10^{-3}$	$1.2 \times 10^{-3}$
Hom	$5.6 \times 10^{-1}$	$4.5 \times 10^{-1}$	$2.6 \times 10^{-1}$	$1.6 \times 10^{-1}$	$1.5 \times 10^{-1}$	$1.2 \times 10^{-1}$
MAT(1)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$1.0 \times 10^{-6}$	$5.4 \times 10^{-7}$	$4.7 \times 10^{-8}$
MAT(10)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$9.9 \times 10^{-5}$	$1.0 \times 10^{-6}$	$5.0 \times 10^{-7}$	$5.1 \times 10^{-8}$
MAT(30)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$9.8 \times 10^{-7}$	$5.0 \times 10^{-7}$	$4.3 \times 10^{-8}$
MAT(50)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$9.9 \times 10^{-5}$	$1.1 \times 10^{-6}$	$5.3 \times 10^{-7}$	$4.7 \times 10^{-8}$
aMAT	$4.7 \times 10^{-2}$	$9.4 \times 10^{-3}$	$9.7 \times 10^{-5}$	$1.1 \times 10^{-6}$	$5.8 \times 10^{-7}$	$4.7 \times 10^{-8}$

Table S5: Type I error rates for different methods with the estimated Freesurf trait correlation matrix  $\hat{\mathbf{R}}(5 \times 10^{-5})$ . We simulated 50 million ( $5 \times 10^8$ ) replications with true Volume trait correlation matrix  $\mathbf{R}$  under the null and constructed test statistics with  $\hat{\mathbf{R}}(5 \times 10^{-5})$ . Type I error rates were estimated as the proportions of  $p$ -values less than significance level  $\alpha$ .

$\alpha$	0.05	0.01	$1 \times 10^{-4}$	$1 \times 10^{-6}$	$5 \times 10^{-7}$	$5 \times 10^{-8}$
SUM	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$9.6 \times 10^{-7}$	$5.1 \times 10^{-7}$	$5.4 \times 10^{-8}$
SSU	$4.6 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.7 \times 10^{-4}$	$3.5 \times 10^{-6}$	$2.0 \times 10^{-6}$	$3.1 \times 10^{-7}$
Chi-squared	$7.3 \times 10^{-2}$	$3.0 \times 10^{-2}$	$9.7 \times 10^{-3}$	$6.1 \times 10^{-3}$	$5.8 \times 10^{-3}$	$5.0 \times 10^{-3}$
Hom	$5.7 \times 10^{-1}$	$4.6 \times 10^{-1}$	$2.9 \times 10^{-1}$	$1.9 \times 10^{-1}$	$1.8 \times 10^{-1}$	$1.5 \times 10^{-1}$
MAT(1)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$9.9 \times 10^{-7}$	$5.1 \times 10^{-7}$	$5.3 \times 10^{-8}$
MAT(10)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$9.6 \times 10^{-7}$	$4.7 \times 10^{-7}$	$4.7 \times 10^{-8}$
MAT(30)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$1.0 \times 10^{-6}$	$5.1 \times 10^{-7}$	$7.0 \times 10^{-8}$
MAT(50)	$5.0 \times 10^{-2}$	$1.0 \times 10^{-2}$	$1.0 \times 10^{-4}$	$1.0 \times 10^{-6}$	$5.2 \times 10^{-7}$	$7.2 \times 10^{-8}$
aMAT	$4.7 \times 10^{-2}$	$9.4 \times 10^{-3}$	$9.8 \times 10^{-5}$	$1.1 \times 10^{-6}$	$6.0 \times 10^{-7}$	$7.8 \times 10^{-8}$

Table S6: Type I error rates for different methods with the estimated Freesurf trait correlation matrix  $\hat{\mathbf{R}}(10^{-4})$ . We simulated 50 million ( $5 \times 10^8$ ) replications with true Volume trait correlation matrix  $\mathbf{R}$  under the null and constructed test statistics with  $\hat{\mathbf{R}}(10^{-4})$ . Type I error rates were estimated as the proportions of  $p$ -values less than significance level  $\alpha$ .